

**MONTHLY PORTFOLIO DISCLOSURE**

**Portfolio as on 30-Nov-2011**

**ICICI Prudential Capital Protection Oriented Fund - Series I - 24 Months**

<b>Sr. No.</b>	<b>Name of the Instrument</b>	<b>% to Net Assets of the scheme</b>	<b>Market Value</b>
<b>A</b>	<b>Equity Shares</b>	<b>10.68%</b>	<b>1604.80</b>
<b>B</b>	<b>Money Market Instruments</b>	<b>29.07%</b>	<b>4366.19</b>
(I)	Certificate of Deposit	29.04%	4362.27
(II)	CBLO/ Repo	0.03%	3.92
<b>C</b>	<b>Bonds and Debentures of</b>	<b>58.70%</b>	<b>8817.08</b>
(III)	Private Corporate Bodies	58.70%	8817.08
<b>D</b>	<b>Fixed Deposits</b>	<b>0.35%</b>	<b>52.20</b>
(IV)	Term Deposits	0.35%	52.20
<b>E</b>	<b>Cash and Net Current Assets</b>	<b>1.20%</b>	<b>180.04</b>
<b>F</b>	<b>Net Assets</b>	<b>100.00%</b>	<b>15020.31</b>

**Annexure**  
**Portfolio as on 30-Nov-2011**

<b>A Equity Shares</b>				
<b>Category of Issuer</b>	<b>Name of the Issuer</b>		<b>% to NAV</b>	<b>Market Value</b>
	Reliance Industries Ltd.		1.69%	253.13
	ICICI Bank Ltd.		1.66%	250.03
	Wipro Ltd.		1.44%	216.46
	Standard Chartered PLC - IDR		1.36%	204.67
	Tata Power Company Ltd.		1.24%	185.75
	Sterlite Industries (India) Ltd.		0.92%	137.84
	Union Bank Of India		0.91%	136.52
	Cairn India Ltd.		0.68%	101.58
	Natco Pharma Ltd.		0.50%	74.41
	Mindtree Ltd		0.30%	44.41
<b>B Money Market Instruments</b>				
<b>Category of Issuer</b>	<b>Name of the Issuer</b>	<b>Rating</b>	<b>% to NAV</b>	<b>Market Value</b>
(I)	Export-Import Bank Of India	CRISIL A1+	29.04%	4362.27
(II)	CBLO/ Repo		0.03%	3.92
<b>C Bonds &amp; Debentures</b>				
<b>Category of Issuer</b>	<b>Name of the Issuer</b>	<b>Rating</b>	<b>% to NAV</b>	<b>Market Value</b>
(III)	HDFC Ltd	CRISIL AAA	19.89%	2986.95
(III)	LIC Housing Finance Ltd.	CRISIL AAA	19.59%	2941.95
(III)	Infrastructure Development Finance Company Ltd.	ICRA AAA	19.23%	2888.18
<b>D Fixed Deposits</b>				
<b>Bank Name</b>				
(IV)	ICICI Bank Ltd.		0.35%	52.20

**MONTHLY PORTFOLIO DISCLOSURE**

**Portfolio as on 30-Nov-2011**

**ICICI Prudential Capital Protection Oriented Fund - Series II - 24 Months**

<b>Sr. No.</b>	<b>Name of the Instrument</b>	<b>% to Net Assets of the scheme</b>	<b>Market Value</b>
<b>A</b>	<b>Equity Shares</b>	<b>10.38%</b>	<b>1612.34</b>
<b>B</b>	<b>Bonds and Debentures of</b>	<b>86.66%</b>	<b>13459.48</b>
(I)	Public Sector Undertakings	44.80%	6957.43
(II)	Banks/FIs	41.87%	6502.05
<b>C</b>	<b>Money Market Instruments</b>	<b>0.87%</b>	<b>135.55</b>
(III)	CBLO/ Repo	0.87%	135.55
<b>D</b>	<b>Term Deposits</b>	<b>0.23%</b>	<b>36.00</b>
(IV)	Term Deposits	0.23%	36.00
<b>E</b>	<b>Cash and Net Current Assets</b>	<b>1.85%</b>	<b>287.31</b>
<b>F</b>	<b>Net Assets</b>	<b>100.00%</b>	<b>15530.68</b>

**Annexure**  
**Portfolio as on 30-Nov-2011**

<b>A Equity Shares</b>					
	<b>Category of Issuer</b>	<b>Name of the Issuer</b>		<b>% to NAV</b>	<b>Market Value</b>
		Reliance Industries Ltd.		1.68%	261.48
		Standard Chartered PLC - IDR		1.59%	246.26
		Wipro Ltd.		1.53%	237.59
		Tata Power Company Ltd.		1.41%	218.52
		ICICI Bank Ltd.		1.19%	184.57
		Sterlite Industries (India) Ltd.		0.92%	142.38
		Cairn India Ltd.		0.68%	104.91
		Union Bank Of India		0.61%	94.11
		Natco Pharma Ltd.		0.49%	76.71
		Mindtree Ltd		0.29%	45.81
<b>A Bonds and Debentures of</b>					
	<b>Category of Issuer</b>	<b>Name of the Issuer</b>	<b>Rating</b>	<b>% to Net Assets of the scheme</b>	<b>Market Value</b>
	(I)	LIC Housing Finance Ltd.	CRISIL AAA	19.28%	2993.68
	(II)	Small Industries Development Bank of India	CRISIL AAA	15.71%	2439.84
	(II)	Rural Electrification Corpn Ltd	ICRA AAA	9.81%	1523.91
	(I)	HDFC Ltd	CRISIL AAA	19.50%	3028.72
	(I)	Infrastructure Development Finance Company Ltd.	ICRA AAA	19.24%	2988.48
	(II)	National Housing Bank	CRISIL AAA	3.12%	484.85
<b>B Money Market Instruments</b>					
	<b>Category of Issuer</b>	<b>Name of the Issuer</b>	<b>Rating</b>	<b>% to Net Assets of the scheme</b>	<b>Market Value</b>
	(III)	CBLO		0.87%	135.55
<b>C Term Deposits</b>					
	<b>Category of Issuer</b>	<b>Name of the Issuer</b>	<b>Rating</b>	<b>% to Net Assets of the scheme</b>	<b>Market Value</b>
	(IV)	ICICI Bank Ltd.		0.23%	36.00

**MONTHLY PORTFOLIO DISCLOSURE**

**Portfolio as on 30-Nov-2011**

**CICI Prudential Capital Protection Oriented Fund - Series III - 36 Months Pla**

<b>Sr. No.</b>	<b>Name of the Instrument</b>	<b>% to Net Assets of the scheme</b>	<b>Market Value</b>
<b>A</b>	<b>Equity Shares</b>	<b>15.69%</b>	<b>2055.29</b>
<b>B</b>	<b>Money Market Instruments</b>	<b>0.48%</b>	<b>63.06</b>
(I)	CBLO/ Repo	0.48%	63.06
<b>C</b>	<b>Bonds and Debentures of</b>	<b>80.08%</b>	<b>10491.16</b>
(I)	Private Corporate Bodies	80.08%	10491.16
<b>D</b>	<b>Fixed Deposits</b>	<b>0.51%</b>	<b>66.51</b>
(II)	Term Deposits	0.51%	66.51
<b>E</b>	<b>Cash and Net Current Assets</b>	<b>3.24%</b>	<b>424.20</b>
<b>F</b>	<b>Net Assets</b>	<b>100.00%</b>	<b>13100.22</b>

**Annexure**  
**Portfolio as on 30-Nov-2011**

<b>A Equity Shares</b>				
<b>Category of Issuer</b>	<b>Name of the Issuer</b>		<b>% to NAV</b>	<b>Market Value</b>
	Reliance Industries Ltd.		2.76%	361.44
	Tata Power Company Ltd.		2.51%	329.05
	ICICI Bank Ltd.		2.14%	280.61
	Standard Chartered PLC - IDR		2.12%	277.09
	Sterlite Industries (India) Ltd.		1.70%	222.52
	Wipro Ltd.		1.68%	220.60
	Union Bank Of India		1.31%	171.83
	Cairn India Ltd.		0.68%	88.55
	Natco Pharma Ltd.		0.49%	64.80
	Mindtree Ltd		0.30%	38.80
<b>B Money Market Instruments</b>				
<b>Category of Issuer</b>	<b>Name of the Issuer</b>	<b>Rating</b>	<b>% to NAV</b>	<b>Market Value</b>
(I)	CBLO/ Repo		0.48%	63.06
<b>C Bonds &amp; Debentures</b>				
<b>Category of Issuer</b>	<b>Name of the Issuer</b>	<b>Rating</b>	<b>% to NAV</b>	<b>Market Value</b>
(II)	LIC Housing Finance Ltd.	CRISIL AAA	19.15%	2509.26
(II)	Tata Sons Ltd.	CRISIL AAA	19.12%	2504.88
(II)	Power Finance Corporation Ltd.	CRISIL AAA	19.09%	2501.15
(II)	Rural Electrification Corpn Ltd	CRISIL AAA	11.48%	1504.51
(II)	Power Grid Corporation Of India Ltd.	CRISIL AAA	11.23%	1471.36
<b>D Fixed Deposits</b>				
<b>Bank Name</b>				
(IV)	ICICI Bank Ltd.		0.51%	66.51

**MONTHLY PORTFOLIO DISCLOSURE**

**Portfolio as on 30-Nov-2011**

**ICICI Prudential Capital Protection Oriented Fund - Series IV - 36 Months**

<b>Sr. No.</b>	<b>Name of the Instrument</b>	<b>% to Net Assets of the scheme</b>	<b>Market Value</b>
<b>A</b>	<b>Equity Shares</b>	<b>16.12%</b>	<b>632.41</b>
<b>B</b>	<b>Money Market Instruments</b>	<b>3.98%</b>	<b>156.20</b>
(I)	CBLO/ Repo	3.98%	156.20
<b>C</b>	<b>Bonds and Debentures of</b>	<b>77.85%</b>	<b>3053.76</b>
(II)	Private Corporate Bodies	77.85%	3053.76
<b>D</b>	<b>Cash and Net Current Assets</b>	<b>2.04%</b>	<b>80.12</b>
<b>E</b>	<b>Net Assets</b>	<b>100.00%</b>	<b>3922.49</b>

**Annexure**  
**Portfolio as on 30-Nov-2011**

<b>A Equity Shares</b>					
	<b>Category of Issuer</b>	<b>Name of the Issuer</b>		<b>% to NAV</b>	<b>Market Value</b>
		Reliance Industries Ltd.		3.34%	131.14
		Tata Power Company Ltd.		2.83%	111.05
		Motherson Sumi Systems Ltd.		2.29%	89.70
		Persistent Systems Ltd.		1.46%	57.45
		Bajaj Holdings & Investment Ltd		1.35%	53.05
		Axis Bank Ltd.		1.21%	47.43
		Bank Of Baroda		0.97%	37.98
		Vardhman Textiles Ltd.		0.91%	35.68
		Cairn India Ltd.		0.67%	26.47
		Mindtree Ltd		0.59%	23.14
		Natco Pharma Ltd.		0.49%	19.32
<b>B Money Market Instruments</b>					
	<b>Category of Issuer</b>	<b>Name of the Issuer</b>	<b>Rating</b>	<b>% to NAV</b>	<b>Market Value</b>
	(I)	CBLO/ Repo		3.98%	156.20
<b>C Bonds &amp; Debentures</b>					
	<b>Category of Issuer</b>	<b>Name of the Issuer</b>	<b>Rating</b>	<b>% to NAV</b>	<b>Market Value</b>
	(II)	Rural Electrification Corpn Ltd	ICRA AAA	19.54%	766.49
	(II)	LIC Housing Finance Ltd.	CRISIL AAA	19.54%	766.31
	(II)	HDFC Ltd	ICRA AAA	19.52%	765.63
	(II)	NABARD	CRISIL AAA	19.26%	755.33

**MONTHLY PORTFOLIO DISCLOSURE**

**Portfolio as on 31-Oct-2011**

**ICICI Prudential Capital Protection Oriented Fund - Series V - 60 Months**

<b>Sr. No.</b>	<b>Name of the Instrument</b>	<b>% to Net Assets of the scheme</b>	<b>Market Value</b>
<b>A</b>	<b>Equity Shares</b>	<b>23.49%</b>	<b>1625.64</b>
<b>B</b>	<b>Bonds and Debentures of</b>	<b>69.59%</b>	<b>4815.13</b>
(I)	Public Sector Undertakings	54.50%	3771.06
(II)	Banks/FIs	15.09%	1044.07
<b>C</b>	<b>Money Market Instruments</b>	<b>5.89%</b>	<b>407.31</b>
(III)	CBLO/ Repo	5.89%	407.31
<b>D</b>	<b>Cash and Net Current Assets</b>	<b>1.03%</b>	<b>71.42</b>
<b>E</b>	<b>Net Assets</b>	<b>100.00%</b>	<b>6919.50</b>

**Annexure**  
**Portfolio as on 31-Oct-2011**

<b>A Equity Shares</b>					
	<b>Category of Issuer</b>	<b>Name of the Issuer</b>		<b>% to NAV</b>	<b>Market Value</b>
		Reliance Industries Ltd.		3.84%	265.72
		Motherson Sumi Systems Ltd.		3.42%	236.49
		Tata Power Company Ltd.		3.36%	232.37
		Bajaj Holdings & Investment Ltd		2.43%	168.38
		Persistent Systems Ltd.		2.17%	150.40
		Mindtree Ltd		2.13%	147.26
		Axis Bank Ltd.		1.74%	120.28
		Bank Of Baroda		1.38%	95.62
		Vardhman Textiles Ltd.		1.18%	81.56
		Cairn India Ltd.		0.68%	46.73
		Natco Pharma Ltd.		0.49%	34.18
		MBL Infrastructures Ltd.		0.44%	30.26
		ICICI Bank Ltd.		0.24%	16.39
<b>B Bonds and Debentures of</b>					
	<b>Category of Issuer</b>	<b>Name of the Issuer</b>	<b>Rating</b>	<b>% to Net Assets of the scheme</b>	<b>Market Value</b>
	(I)	Power Finance Corporation Ltd.	ICRA AAA	18.63%	1289.40
	(I)	LIC Housing Finance Ltd.	CRISIL AAA	14.39%	995.71
	(II)	Rural Electrification Corpn Ltd	ICRA AAA	14.32%	990.76
	(II)	Power Grid Corporation Of India Ltd.	CARE AAA	7.16%	495.19
	(I)	HDFC Ltd	CRISIL AAA	15.09%	1044.07
<b>C Money Market Instruments</b>					
	<b>Category of Issuer</b>	<b>Name of the Issuer</b>	<b>Rating</b>	<b>% to Net Assets of the scheme</b>	<b>Market Value</b>
	(III)	CBLO		5.89%	407.31